

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	1,559.0	(8.0)	1,568.0	1,569.5	1,556.0	5,143.0	38,213
OCT 21	1,557.5	(6.5)	1,566.5	1,566.5	1,554.5	104.0	227
MAR 22	1,542.0	(8.5)	1,549.0	1,549.0	1,539.0	18.0	131
DEC 21	1,553.0	(6.0)	1,560.0	1,560.0	1,550.0	55.0	274

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
<b>Sep-21 (16d 9/30/21); CSize 50; IKU1 1559.00</b>																			
IKU1C	1420	138.9	-5.45	-	-	-	-	-		IKU1P	1420	0.1	0.00	-	-	-	-	-	
IKU1C	1430	128.9	-5.84	-	-	-	-	-		IKU1P	1430	0.1	0.00	-	-	-	-	-	
IKU1C	1440	118.9	-6.30	-	-	-	-	-		IKU1P	1440	0.1	0.00	-	-	-	-	-	
IKU1C	1450	108.9	-6.84	-	-	-	-	-		IKU1P	1450	0.1	0.00	-	-	-	-	-	
IKU1C	1460	99	-7.39	-	-	-	-	-		IKU1P	1460	0.1	0.00	-	-	-	-	-	
IKU1C	1470	89	-8.15	-	-	-	-	-		IKU1P	1470	0.1	0.00	-	-	-	-	10	
IKU1C	1480	79.2	-8.86	-	-	-	-	-		IKU1P	1480	0.2	100.00	-	-	-	-	10	
IKU1C	1490	69.4	-9.75	-	-	-	-	-		IKU1P	1490	0.5	400.00	-	-	-	-	10	
IKU1C	1500	59.9	-10.60	-	-	-	-	22		IKU1P	1500	0.9	800.00	-	-	-	-	10	
IKU1C	1510	50.7	-11.05	-	-	-	-	25		IKU1P	1510	1.7	1600.00	-	-	-	-	20	
IKU1C	1520	41.9	-11.23	-	-	-	-	-		IKU1P	1520	2.9	1350.00	-	-	-	-	-	
IKU1C	1530	33.8	-10.11	-	-	-	-	-		IKU1P	1530	4.8	700.00	-	-	-	-	20	
IKU1C	1540	26.5	-7.02	-	-	-	-	-		IKU1P	1540	7.5	368.75	-	-	-	-	-	
IKU1C	1550	20.1	-10.67	-	-	-	-	45	7.00	IKU1P	1550	11.1	226.47	-	-	-	-	-	
IKU1C	1560	14.7	8.89	-	-	-	-	92	20.00	IKU1P	1560	15.7	141.54	-	-	-	-	5	
IKU1C	1570	10.4	26.83	-	-	-	-	64	-	IKU1P	1570	21.4	91.07	-	-	-	-	24	
IKU1C	1580	7.1	16.39	-	-	-	-	26	-	IKU1P	1580	28.1	60.57	-	-	-	-	7	
IKU1C	1590	4.6	12.20	-	-	-	-	21	-	IKU1P	1590	35.6	41.27	-	-	-	-	85	
IKU1C	1600	2.9	190.00	-	-	-	-	-	-	IKU1P	1600	43.8	28.82	-	-	-	-	40	
IKU1C	1610	1.7	325.00	-	-	-	-	-	-	IKU1P	1610	52.7	21.43	-	-	-	-	20	
IKU1C	1620	1	900.00	-	-	-	-	-	-	IKU1P	1620	61.9	16.57	-	-	-	-	-	
IKU1C	1630	0.5	400.00	-	-	-	-	-	-	IKU1P	1630	71.5	13.49	-	-	-	-	-	
IKU1C	1640	0.3	200.00	-	-	-	-	-	-	IKU1P	1640	81.2	11.39	-	-	-	-	-	
IKU1C	1650	0.1	0.00	-	-	-	-	-	-	IKU1P	1650	91.1	9.89	-	-	-	-	-	
IKU1C	1660	0.1	0.00	-	-	-	-	-	-	IKU1P	1660	101	8.72	-	-	-	-	-	
<b>Oct-21 (45d 10/29/21); CSize 50; IKV1 1557.50</b>																			
IKV1C	1500	63.2	-2.0155013	0	0	0	0	0	0	IKV1P	1500	5.8	866.6667	0	0	0	0	0	0
IKV1C	1510	55.2	0.18149614	0	0	0	0	0	0	IKV1P	1510	7.8	550	0	0	0	0	0	0
IKV1C	1520	47.8	3.68763208	0	0	0	0	0	0	IKV1P	1520	10.4	372.7273	0	0	0	0	0	0
IKV1C	1530	40.9	8.77660561	0	0	0	0	0	0	IKV1P	1530	13.4	262.1621	0	0	0	0	0	0
IKV1C	1540	34.5	15.7718182	0	0	0	0	0	0	IKV1P	1540	17.1	189.8305	0	0	0	0	0	0
IKV1C	1550	28.8	25.2173901	0	0	0	0	0	0	IKV1P	1550	21.4	137.7778	0	0	0	0	0	0
IKV1C	1560	23.8	39.181282	0	0	0	0	0	0	IKV1P	1560	26.3	100.7633	0	0	0	0	0	0
IKV1C	1570	19.3	58.1967239	0	0	0	0	0	0	IKV1P	1570	31.8	74.25226	0	0	0	0	0	0
IKV1C	1580	15.5	84.523819	0	0	0	0	0	0	IKV1P	1580	38	55.73771	0	0	0	0	0	0
IKV1C	1590	12.3	119.642853	0	0	0	0	0	0	IKV1P	1590	44.7	41.90476	0	0	0	0	0	0
IKV1C	1600	9.6	174.285721	0	0	0	0	0	0	IKV1P	1600	52	31.97969	0	0	0	0	0	0
IKV1C	1610	7.4	252.380966	0	0	0	0	0	0	IKV1P	1610	59.7	24.375	0	0	0	0	0	0
IKV1C	1620	5.6	366.666656	0	0	0	0	0	0	IKV1P	1620	67.9	18.91419	0	0	0	0	0	0
IKV1C	1630	4.2	500	0	0	0	0	0	0	IKV1P	1630	76.5	15.0376	0	0	0	0	0	0
IKV1C	1640	3.1	674.999939	0	0	0	0	0	0	IKV1P	1640	85.4	12.07349	0	0	0	0	0	0
IKV1C	1650	2.2	1000	0	0	0	0	0	0	IKV1P	1650	94.5	9.883726	0	0	0	0	0	0
<b>Dec-21 (108d 12/31/21); CSize 50; IKZ1 1553.00</b>																			
IKZ1C	1420	135.4	-2.0968974	0	0	0	0	0	0	IKZ1P	1420	3.1	3000	0	0	0	0	0	0
IKZ1C	1440	117.4	-1.0118008	0	0	0	0	0	0	IKZ1P	1440	5	1566.667	0	0	0	0	0	0
IKZ1C	1460	100.3	1.00704432	0	0	0	0	0	0	IKZ1P	1460	7.8	875	0	0	0	0	0	0
IKZ1C	1480	84.3	4.72049713	0	0	0	0	0	0	IKZ1P	1480	11.7	515.7895	0	0	0	0	0	0
IKZ1C	1500	69.7	10.987258	0	0	0	0	0	0	IKZ1P	1500	16.9	312.1951	0	0	0	0	0	0
IKZ1C	1520	56.5	20.7265015	0	0	0	0	0	0	IKZ1P	1520	23.6	195	0	0	0	0	0	0
IKZ1C	1540	44.9	35.6495628	0	0	0	0	0	0	IKZ1P	1540	31.9	124.6479	0	0	0	0	0	0
IKZ1C	1560	34.9	57.91856	0	0	0	0	0	0	IKZ1P	1560	41.9	81.38529	0	0	0	0	0	0
IKZ1C	1580	26.6	92.753624	0	0	0	0	0	0	IKZ1P	1580	53.5	54.17867	0	0	0	0	0	0
IKZ1C	1600	19.8	147.499985	0	0	0	0	0	0	IKZ1P	1600	66.6	36.47541	0	0	0	0	0	0
IKZ1C	1620	14.4	234.883698	0	0	0	0	0	0	IKZ1P	1620	81.1	24.76922	0	0	0	0	0	0
IKZ1C	1640	10.3	368.181793	0	0	0	0	0	0	IKZ1P	1640	96.8	17.04959	0	0	0	0	0	0
<b>Mar-22 (198d 3/31/22); CSize 50; IKH2 1542.00</b>																			
IKH2C	1400	148.1	-0.9364486	0	0	0	0	0	0	IKH2P	1400	7.5	1400	0	0	0	0	0	0
IKH2C	1420	131.4	0.84420443	0	0	0	0	0	0	IKH2P	1420	10.6	960.0001	0	0	0	0	0	0
IKH2C	1440	115.4	3.49775553	0	0	0	0	0	0	IKH2P	1440	14.4	585.7143	0	0	0	0	0	0
IKH2C	1460	100.5	7.48662949	0	0	0	0	0	0	IKH2P	1460	19.3	394.8718	0	0	0	0	0	0
IKH2C	1480	86.6	13.2026081	0	0	0	0	0	0	IKH2P	1480	25.2	276.1194	0	0	0	0	0	0
IKH2C	1500	73.8	20.9836121	0	0	0	0	0	0	IKH2P	1500	32.3	193.6364	0	0	0	0	0	0
IKH2C	1520	62.3	31.991518	0	0	0	0	0	0	IKH2P	1520	40.5	138.2353	0	0	0	0	0	0
IKH2C	1540	52	46.8926544	0	0	0	0	0	0	IKH2P	1540	50	100	0	0	0	0	0	0
IKH2C	1560	42.9	67.578125	0	0	0	0	0	0	IKH2P	1560	60.7	73.42857	0	0	0	0	0	0
IKH2C	1580	35	95.5307236	0	0	0	0	0	0	IKH2P	1580	72.6	54.14013	0	0	0	0	0	0
IKH2C	1600	28.2	135.000015	0	0	0	0	0	0	IKH2P	1600	85.7	40.49179	0	0	0	0	0	0
IKH2C	1620	22.5	188.461548	0	0	0	0	0	0	IKH2P	1620	99.8	30.28722	0	0	0	0	0	0
IKH2C	1640	17.8	270.833313	0	0	0	0	0	0	IKH2P	1640	114.8	22.78075	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEP CALL	113.94	67.06
SEP PUT	113.92	67.01
MEAN	113.93	67.04

	10Days	20Days	30Days	60Days	90Days
Current	14.10	14.47	16.89	18.58	18.84
1 week ago	19.54	15.81	19.94	19.68	29.75
1 month ago	22.67	20.76	18.02	22.54	29.83
3 months ago	18.88	41.69	44.05	32.61	27.16
6 months ago	7.53	11.39	10.79	9.69	8.67

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	114.64	66.58
OCT PUT	114.73	66.55
MEAN	114.69	66.57

Source: Bloomberg

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